

Consistency and Strong Inconsistency of Group Invariant Predictive Inferences

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Abstract

Consider a statistical model which is invariant under a group of transformations that acts transitively on the parameter space. In this situation, the problem of constructing invariant predictive distributions is considered. It is shown, under certain assumptions, that Fisherian pivoting and the use of right Haar measure as an improper prior distribution both yield the same invariant predictive distribution. Furthermore, it is shown that any other invariant predictive distribution is strongly inconsistent in the sense of Stone.

Key words and phrases: invariant prediction, Fisherian pivoting, right Haar measure, improper prior distributions, strong inconsistency, proper action.

1 Introduction

Let $P(dx, dz|\theta)$, $\theta \in \Theta$ be the joint distribution for the data variables X, Z given the unknown parameter θ . The problem we consider in this paper is the prediction of Z based on observed data $X = x$. A *predictive inference* for Z , say $Q(dz|x)$, is a distribution for Z , given the data $X = x$. In other words, $Q(dz|x)$ is the inferrer's guess at the distribution of Z , given $X = x$. Standard methods of constructing predictive inferences include: (i) the Bayes or formal Bayes method where $Q(dz|x)$ is a posterior distribution of Z given $X = x$; (ii) methods based on pivoting arguments, (iii) methods based on substituting estimators of θ into the conditional distribution of Z given $X = x$ and θ . A discussion of the Bayes/formal Bayes method can be found in Geisser (1993) while the recent paper of Barndorff-Nielsen and Cox (1996) contains elements of both pivoting arguments and estimator substitution methods.

A predictive inference $Q(dz|x)$ is called *strongly inconsistent* if, for some bounded measurable function $f(x, z)$,

$$\inf_x \int f(x, z) Q(dz|x) > \sup_{\theta} \int f(x, z) P(dx, dz|\theta). \quad (1.1)$$

As will be explained below, a Q that is strongly inconsistent leads to uniformly inadmissible predictions. Such a Q is also incoherent in the sense of Lane and Sudderth (1984). As discussed in Section 2, it is our opinion that strongly inconsistent inferences should be excluded from serious consideration when one is trying to solve an inference problem. So we are interested in finding conditions for a predictive inference to be *consistent*, by which we mean that it is not strongly inconsistent. (Interesting examples of strong inconsistency in an inferential setting were given by Stone (1976), who introduced the terminology.)

In this paper, we assume that the model $P(dx, dz|\theta)$ is invariant under the action of a group G and we study predictive inferences Q that are also invariant under G . Throughout, G is assumed to act transitively on the parameter space Θ . (Definitions are in Section 3.) In particular, we concentrate on the two most popular techniques of invariant prediction, namely, Fisherian pivoting and the use of a group invariant prior distribution, typically an improper prior.

Here is a sketch of the paper and the major results. The next section is a discussion of strong inconsistency. Section 3 presents some necessary definitions and a few examples. In Section 4 we describe a general form of

the Fisherian pivotal argument and use it to define a particular invariant inference $Q_0(dz|x)$. Section 5 treats general invariant inferences and in Section 6 we show that any such invariant inference is strongly inconsistent if it is “essentially different” from the pivotal inference Q_0 (Theorem 6.1). In Section 7 we introduce right Haar measure as a, possibly improper, prior and give conditions under which the formal Bayes inference $Q^*(dz|x)$ is well-defined. Under the hypothesis that the group G is amenable, Q^* is shown to be consistent (Theorem 8.1). Finally we show in Section 9 that Q_0 and Q^* are the same if G acts “properly” on $\mathcal{X} \times \mathcal{Z}$ (Theorem 9.1). The final two sections are devoted to examples and discussion.

In essence, our results show that for many standard invariant prediction problems, when the group acts transitively on the parameter space, there is only one invariant predictive distribution, say Q_0 , which can be consistent (assuming the model and the group are given). When possible, Q_0 is obtained via a Fisherian pivoting argument, but in other situations Q_0 is obtained by a formal application of Bayes Theorem, using a right Haar measure as an improper prior distribution. When the group is amenable, Q_0 is consistent, but may be strongly inconsistent in standard examples when the group is not amenable.

Our formulation of the prediction problem is similar in spirit to that in Aitchison and Dunsmore (1975) and Geisser (1993). This point of view is also adopted in the more theoretical works of Eaton (1982, 1992), Lane and Sudderth (1984), and Eaton and Sudderth (1993, 1995). A discussion of many aspects of group invariance in statistical problems can be found in Eaton (1989) and Wijsman (1990).

The assumption made in Section 4, which we call FP (Fisherian Pivoting), implies a variety of things including assumptions 1 and 2 in the paper of Kiefer (1975) where a version of the invariant minimax theorem is established. The FP assumption also appears in Fraser (1968) under the name “unitary”.

In a decision theoretic setting, the use of the right Haar measure to generate best invariant decision rules is a well known technique—for example, see Stein (1965), Berger (1985, p. 413), or Eaton (1989, Chapter 6). It is this result together with the invariant Minimax theorem for amenable groups which suggested some of our results in Sections 7, 8 and 9. A survey of the role of amenability in certain statistical problems can be found in Bonder and Milnes (1981).

The use of the Bourbaki notion of proper action in invariant statistical problems first appeared in Andersson (1982) (also see Andersson, Brøns, and

Jensen (1983)). An application in statistical decision theory appears in Eaton (1989), Chapter 6). The monograph of Wijsman (1990) contains a detailed discussion of proper action and gives some statistical applications.

2 Remarks on strong inconsistency

Suppose that the predictive inference Q is strongly inconsistent so that (1.1) holds for some bounded, measurable f . We can rewrite (1.1) in the form

$$\inf_x \int f(x, z) Q(dz|x) = \epsilon + \sup_{\theta} E_{\theta} f(X, Z) \quad (2.1)$$

where $\epsilon > 0$.

Then, for every proper prior distribution π on $\mathcal{B}(\Theta)$,

$$\int \int f(x, z) Q(dz|x) M_{\pi}(dx) \geq \epsilon + E f(X, Z)$$

where E denotes expectation under π and the model, and M_{π} is the marginal distribution of X . Thus strong inconsistency implies that there is no world (prior opinion on θ) for which the expectation of f can be consistent with its expectation computed under $Q(\cdot|x)$ and the marginal for x . It follows also that Q is incoherent in the sense of Lane and Sudderth (1984). This means, roughly, that if a bookie uses Q to post odds on z given x , then there will be a finite betting scheme for a gambler that results in a uniformly positive expected payoff.

Suppose now that we use the strongly inconsistent $Q(\cdot|x)$ to predict $f(x, z)$. Under quadratic loss, our predictor is

$$\hat{f}(x) = \int f(x, z) Q(dz|x).$$

However, when (2.1) holds, it is easy to show that the predictor $f^*(x) = \hat{f}(x) - \epsilon$ satisfies

$$E_{\theta}(f^*(X) - f(X, Z))^2 \leq -\epsilon^2 + E_{\theta}(\hat{f}(X) - f(X, Z))^2$$

for all θ . Thus \hat{f} is uniformly inadmissible as a predictor of f if one uses ordinary quadratic loss.

3 Some definitions and examples

The range spaces \mathcal{X} , \mathcal{Z} for the variables X , Z are assumed to be Polish and locally compact as is the parameter space Θ and the group G . "Measurable" always means "Borel measurable" and we denote the Borel σ -field of any space, for example \mathcal{X} , by $\mathcal{B}(\mathcal{X})$. We assume that the group G acts continuously from the left on \mathcal{X} , \mathcal{Z} and Θ and that the model $P(dx, dz|\theta)$ is invariant in the sense that

$$\iint f(g^{-1}x, g^{-1}z) P(dx, dz|g\theta) = \iint f(x, z) P(dx, dz|\theta) \quad (3.1)$$

for all $\theta \in \Theta$, $g \in G$, and bounded, measurable f .

There is a multitude of examples available. Here are three.

Example 3.1. Let X_1, X_2, \dots, X_n, Z be independent $N_1(\theta, 1)$ and take $X = (X_1, X_2, \dots, X_n)$. The model is invariant under the translation group of reals with action on $\mathcal{X} = R^n$, for example, $g(x_1, \dots, x_n) = (x_1 + g, \dots, x_n + g)$. Of course, the $N_1(\theta, 1)$ distribution can be replaced by any translation family $f(x - \theta)$ where f is known.

Example 3.2. Let X_1, X_2, \dots, X_n, Z be independent $N_1(\mu, \sigma^2)$ and again take $X = (X_1, X_2, \dots, X_n)$. This time the natural group is the affine group Al_1 of transformations on R^1 of the form $gx = (a, b)x = (ax_1 + b, \dots, ax_n + b)$. The action of Al_1 on $\mathcal{Z} = R^1$ is obvious and it acts on the parameter space $R \times R^+$ by $(a, b)(\mu, \sigma^2) = (a\mu + b, a^2\sigma^2)$.

Example 3.3. Let X_1, \dots, X_n, Z be independent column vectors which are $N_p(0, \Sigma)$ where the dimension p can be larger than 1. The unknown $p \times p$ covariance matrix Σ is assumed to be positive definite. It is assumed that $n \geq p$. The sample space \mathcal{X} for this example is taken to be the set of all $n \times p$ real matrices whose first p rows are linearly independent, and the data, X_1, \dots, X_n are written as

$$x = \begin{pmatrix} X'_1 \\ X'_2 \\ \vdots \\ X'_n \end{pmatrix} \in \mathcal{X}.$$

The space \mathcal{Z} is just R^p . There are at least two groups of interest for this example. Let G_2 be the group of all $p \times p$ non-singular matrices and

let $G_1(\subseteq G_2)$ be the group of all $p \times p$ lower triangular matrices which have positive diagonal elements. The action of G_2 is

$$\begin{cases} x \rightarrow xg', & x \in \mathcal{X} \\ z \rightarrow gz, & z \in \mathcal{Z} \\ \Sigma \rightarrow g\Sigma g'. \end{cases}$$

It is easy to check that the model is invariant under G_2 and hence under G_1 since $G_1 \subseteq G_2$. Both G_1 and G_2 are transitive on the parameter space.

By definition, a *predictive inference*, or just *inference* for brevity, is a Markov kernel $Q(dz|x)$ on $\mathcal{B}(\mathcal{Z}) \times \mathcal{X}$. Such a Q is also called a *predictive distribution*. It is *invariant* under the group G if

$$\int f(g^{-1}z) Q(dz|gx) = \int f(z) Q(dz|x)$$

for all $x \in \mathcal{X}$, $g \in G$, and bounded, measurable f .

Remark 3.1. *The predictive framework of this paper includes the usual problem of inference about θ as a special case. Just take $\mathcal{Z} = \Theta$ and let $P(X \in A, Z = \theta|\theta) = P(X \in A|\theta)$ for all $A \in \mathcal{B}(\mathcal{X})$, $\theta \in \Theta$.*

4 The Fisherian pivotal prediction

In this section, we formulate an abstract version of Fisherian pivotal inference. We will always assume that G is transitive on Θ ; that is, given $\theta_1, \theta_2 \in \Theta$, there exists $g \in G$ with $g\theta_1 = \theta_2$. In addition, the following assumption plays a crucial role.

Assumption (FP). *There is a measurable mapping $\tau : \mathcal{X} \rightarrow G$ such that $\tau(gx) = g\tau(x)$ for all $x \in \mathcal{X}$, $g \in G$.*

It follows from FP that G is exactly transitive on each orbit in \mathcal{X} ; that is, if $x = gx$, then the group element g is the identity.

In many examples there is an obvious choice for τ .

Example 3.1 (continued). For $x = (x_1, \dots, x_n) \in \mathcal{X}$, let $\tau(x) = \bar{x}$ correspond to translation by \bar{x} .

Example 3.2 (continued). Let $\tau(x) = (s, \bar{x})$ be the element of Al_1 corresponding to multiplication by the sample sum of squares s and translation by \bar{x} . Here,

$$s^2 = \sum_1^n (x_1 - \bar{x})^2$$

which is assumed to be positive.

Example 3.3 (continued). To construct the map τ for G_2 in this example, consider $x \in \mathcal{X}$ and partition x as

$$x = \begin{pmatrix} \alpha \\ \beta \end{pmatrix}$$

where α is $p \times p$ of rank p , and β is $(n - p) \times p$. For $g \in G_2$, recall that

$$g(x) = xg'$$

is the action of G_2 (and hence G_1) on $x \in \mathcal{X}$. Here the left hand side denotes the group action and the right hand side denotes matrix multiplication. Now, define τ_2 by

$$\tau_2(x) = \alpha' \in G_2.$$

Then $\tau_2(g(x)) = \tau_2(xg') = (\alpha g')' = g\alpha' = g\tau_2(x)$ where “ o ” denotes group multiplication. Thus assumption FP holds for G_2 .

The construction of a τ_1 for G_1 requires a bit more care. For $x \in \mathcal{X}$, the matrix $S = x'x$ has rank p since x has rank p . Let $t(S)$ denote the unique element of G_1 which satisfies $S = t(S)(t(S))'$ and recall that $t(hSh') = ht(S)$ for $h \in G_1$ (see Eaton (1983) (Chapter 5), for a proof). Now, define τ_1 by

$$\tau_1(x) = t(x'x).$$

Then for $h \in G_1$

$$\tau_1(h(x)) = \tau_1(xh') = t(hx'xh') = ht(x'x) = h\tau_1(x).$$

Thus assumption FP holds for G_1 .

Return now to the general framework. A function f defined on \mathcal{X} is *invariant* if $f(x) = f(gx)$ for all x and g . Let ψ be a measurable mapping from \mathcal{X} onto a measurable space \mathcal{U} that is a *maximal invariant under the action of G on \mathcal{X}* ; that is, ψ is invariant and $\psi(x_1) = \psi(x_2)$ implies $gx_1 = x_2$ for some g . (The space \mathcal{U} is just some version of the quotient space \mathcal{X}/G with ψ mapping each x to its orbit.) Then every invariant function f can be written in the form $f(x) = \phi(\psi(x))$ for some function ϕ .

Define now the mapping $\lambda : \mathcal{X} \times \mathcal{Z} \rightarrow \mathcal{U} \times \mathcal{Z}$ by

$$\lambda(x, z) = (u, w) = (\psi(x), \tau^{-1}(x)z).$$

Lemma 4.1. *The mapping λ is a maximal invariant under the action of G on $\mathcal{X} \times \mathcal{Z}$. (The action of G on $\mathcal{X} \times \mathcal{Z}$ is given by $g(x, z) = (gx, gz)$.)*

Proof. The invariance of λ is obvious. To show λ is maximal, suppose that

$$(\psi(x_1), \tau^{-1}(x_1)z_1) = (\psi(x_2), \tau^{-1}(x_2)z_2).$$

Then $\psi(x_1) = \psi(x_2)$ and, by the maximality of ψ , $gx_1 = x_2$ for some g . Hence, by assumption FP,

$$\tau^{-1}(x_1)z_1 = \tau^{-1}(x_2)z_2 = \tau^{-1}(x_1)g^{-1}z_2$$

and therefore $gz_1 = z_2$. □

Because $(U, W) = (\psi(X), \tau^{-1}(X)Z)$ is an invariant statistic and G is transitive on Θ , the joint distribution of (U, W) induced by the model $P(dx, dz|\theta)$ does not depend on $\theta \in \Theta$. Let $H(du, dw)$ be this induced distribution and let

$$H(du, dw) = R_0(dw|u) S_0(du) \tag{4.1}$$

be a disintegration of H into its marginal S_0 for U and conditional distribution R_0 for W given U . (The disintegration is possible because W takes its values in the Polish space \mathcal{Z} .)

We now define the *Fisherian pivotal inference* Q_0 by

$$Q_0(B|x) = R_0(\tau^{-1}(x)B|\psi(x)) \tag{4.2}$$

for all $x \in \mathcal{X}$, $B \in \mathcal{B}(\mathcal{Z})$. Thus the predictive distribution of Z given $X = x$ under Q_0 corresponds to the conditional distribution of $\tau(x)W$ given $U = \psi(x)$ under the model.

In simple examples like 3.1 and 3.2, we recover the usual pivotal predictions.

Example 3.1 (continued). Take $\tau(x) = \bar{x}$ and let $\psi(x) = (x_1 - \bar{x}, x_2 - \bar{x}, \dots, x_n - \bar{x})$ be the maximal invariant for the action of the translation group on $\mathcal{X} = R^n$. Under the model, $W = Z - \bar{X}$ and $U = \psi(X)$ are independent. Since $W \sim N(0, 1 + \frac{1}{n})$, the pivotal prediction given x is the distribution of $W + \bar{x} \sim N(\bar{x}, 1 + \frac{1}{n})$.

Example 3.2 (continued). Take $\tau(x) = (s, \bar{x})$ and $\psi(x) = s^{-1}(x_1 - \bar{x}, x_2 - \bar{x}, \dots, x_n - \bar{x})$. An application of Basu's Theorem shows that again $W = (Z - \bar{X})/S$ and $U = \psi(X)$ are independent. Let $t(m)$ denote a variable with the student t -distribution with m degrees of freedom and set $c = \sqrt{1 + \frac{1}{n}}/\sqrt{n-1}$. Since the distribution of W is that of $ct(n-1)$, the pivotal prediction, given x , is the distribution of $sW + \bar{x}$ which is that of $sct(n-1) + \bar{x}$. For this example, the sample space \mathcal{X} is the set of $x \in R^n$ such that $s^2 = \sum_1^n (x_i - \bar{x})^2 > 0$.

Example 3.3 (continued). First, we describe the prediction distribution of Z given x when the group under consideration is G_1 . For this case $\tau_1(x) = t(S)$ where $S = x'x$ is positive definite and $t(S)$ is the unique element of G_1 which satisfies $S = t(S)(t(S))'$. Thus,

$$\psi(x) = x[(t(S))^{-1}]'$$

and

$$W = (t(S))^{-1}Z.$$

An easy application of Basu's Theorem shows that under the model, W and U are independent. Thus, the predictive density of Z given x is the density of $t(S)W$ with S fixed. The density of W is given in Eaton and Sudderth (1993, Theorem 3.1, p. 485). Hence we have the Fisherian pivotal predictive distribution when the group G_1 is used.

Rather than give the FP predictive distribution here when G_2 is the group, we will do so in Section 10 after an alternative method of calculation is established. However, it should be pointed out that the G_1 and G_2 invariant predictive distributions are different.

5 Describing invariant inferences

Some general properties of invariant inferences will be established in this section and will be used in the next section to compare such inferences to

the Fisherian pivotal inference. We continue to assume FP and follow the notation of the previous section.

Lemma 5.1. *Given a Markov kernel $R(dz|u)$ on \mathcal{Z} given U , the inference Q defined by*

$$Q(B|x) = R(\tau^{-1}(x)B|\psi(x)), \quad x \in \mathcal{X}, \quad B \in \mathcal{B}(\mathcal{Z}) \quad (5.1)$$

is invariant. Conversely, given an invariant inference Q , there exists a unique Markov kernel $R(dz|u)$ satisfying the same formula.

Proof. It is straightforward to verify the first assertion.

For the converse, let $Q(dz|x)$ be an invariant inference. Define another inference $H(dz|x)$ by

$$H(B|x) = Q(\tau(x)B|x), \quad x \in \mathcal{X}, B \in \mathcal{B}(\mathcal{Z}).$$

The invariance of Q and assumption FP imply that the function $x \rightarrow H(B|x)$ is invariant under the action of G on \mathcal{X} and must therefore be a function of the maximal invariant $\psi(x)$. Say

$$H(B|x) = R(B|\psi(x)).$$

Clearly, equality (5.1) holds and it is again straightforward to verify that R is a Markov kernel. (To see that $R(B|u)$ is measurable in u for fixed B , identify \mathcal{U} with \mathcal{X}/G and assume that \mathcal{U} has the quotient σ -field \mathcal{S} defined by $A \in \mathcal{S}$ if and only if $\psi^{-1}(A) \in \mathcal{B}(\mathcal{X})$.) The uniqueness of R is immediate because ψ maps \mathcal{X} onto \mathcal{U} and, for each x , $B \rightarrow \tau^{-1}(x)B$ maps $\mathcal{B}(\mathcal{Z})$ onto itself. \square

For a given invariant inference Q , let R_Q denote the unique R that satisfies (5.1). If $h : \mathcal{Z} \rightarrow \mathbb{R}^1$ is bounded and measurable, then

$$\int h(z) Q(dz|x) = \int h(\tau(x)z) R_Q(dz|\psi(x)). \quad (5.2)$$

This equality is just (5.1) when h is the indicator of a set $B \in \mathcal{B}(\mathcal{Z})$. The extension to functions is obvious.

Suppose now that $f(x, z)$ is an invariant function on $\mathcal{X} \times \mathcal{Z}$. By Lemma 4.1, $\lambda(x, z) = (\psi(x), \tau^{-1}(x)z)$ is maximal invariant. So we can write

$$f(x, z) = f^*(\psi(x), \tau^{-1}(x)z) \quad (5.3)$$

for some function f^* on $\mathcal{U} \times \mathcal{Z}$. Conversely, given any f^* on $\mathcal{U} \times \mathcal{Z}$, formula (5.3) defines an invariant function f on $\mathcal{X} \times \mathcal{Z}$.

Lemma 5.2. *Let Q be an invariant influence and let $f : \mathcal{X} \times \mathcal{Z} \rightarrow R^1$ be invariant, bounded, and measurable.*

Then, for f^ as in (5.3),*

$$\inf_x \int f(x, z) Q(dz|x) = \inf_u \int f^*(u, z) R_Q(dz|u). \quad (5.4)$$

Proof. By (5.2) and (5.3),

$$\int f(x, z) Q(dz|x) = \int f^*(\psi(x), z) R_Q(dz|\psi(x)), \quad (5.5)$$

and the mapping ψ is onto. \square

For the pivotal inference Q_0 , we see from (4.2) and (5.1) that $R_0 = R_{Q_0}$. Also recall from Section 4 that $R_0(dw|u) S_0(du)$ is the distribution of $(U, W) = (\psi(X), \tau^{-1}(X)Z)$ under every value of the parameter θ . The next lemma is then immediate.

Lemma 5.3. *Let $f^* : \mathcal{U} \times \mathcal{Z} \rightarrow R^1$ be bounded and measurable. Define $f : \mathcal{X} \times \mathcal{Z} \rightarrow R^1$ by (5.3). Then*

$$\sup_{\theta} E_{\theta} f(X, Z) = \iint f^*(u, z) R_0(dz|u) S_0(du). \quad (5.6)$$

6 Nonpivotal invariant influences are strongly inconsistent

Continue to assume FP holds. Every invariant predictive inference Q for Z given X can be regarded as a predictive inference R_Q about $\tau(X)Z$ given $\psi(X)$ by (5.1). Now S_0 is the distribution of the maximal invariant $\psi(X)$ under every parameter value θ . Thus it is natural to regard two such inferences Q_1 and Q_2 as being equivalent if $R_{Q_1}(\cdot|u) = R_{Q_2}(\cdot|u)$ for S_0 -almost every u .

Definition. *Two invariant predictive inferences Q_1 and Q_2 are essentially different if $\{u : R_{Q_1}(\cdot|u) \neq R_{Q_2}(\cdot|u)\}$ has positive S_0 -measure.*

Theorem 6.1. *If assumption FP holds and Q is an invariant predictive inference that is essentially different from the Fisherian pivotal inference Q_0 , then Q is strongly inconsistent.*

Proof. Because \mathcal{Z} is Polish, $\mathcal{B}(\mathcal{Z})$ is countably generated. So we can apply the Separation Theorem A.1 in the Appendix to $R_Q(\cdot|u)$ and $R_0(\cdot|u)$ to obtain a bounded, measurable function $f^*(u, z)$ such that

$$\inf_u \int f^*(u, z) R_Q(dz|u) > \int \int f^*(u, z) R_0(dz|u) S_0(du). \quad (6.1)$$

Define $f(x, z)$ by (5.3). Then, by Lemma 5.2, Lemma 5.3, and (6.1), we have

$$\inf_x \int f(x, z) Q(dz|x) > \sup_{\theta} E_{\theta} f(X, Z).$$

□

An obvious question, left unanswered by Theorem 6.1, is whether the pivotal inference Q_0 is itself consistent. Sufficient conditions for its consistency will be given in Section 8 after the next section introduces another method of invariant prediction. However, there are standard examples in multivariate analysis where Q_0 is strongly inconsistent (see Section 10).

7 The formal Bayes inference from right Haar measure

Invariant predictive inferences can often be obtained by the usual Bayes algorithm from invariant prior distributions. In this section we introduce as a prior a right Haar measure ν on the locally compact group G . The nontrivial measure ν is defined on $\mathcal{B}(G)$ and is uniquely determined up to a positive constant by its property that

$$\int f(gh) \nu(dg) = \int f(g) \nu(dg) \quad (7.1)$$

for all $h \in G$ and measurable $f : G \rightarrow \mathbb{R}^+$. We continue to make all the assumptions of Section 3 and also assume that G acts transitively on Θ . Consequently, we can fix an element $\theta_0 \in \Theta$ and write the model as $P(dx, dz|g\theta_0)$ where g ranges over G .

To obtain the Bayes predictive inference from ν , we no longer need the structural assumption FP of Section 4, but we will use two assumptions that were not needed to get the pivotal inference Q_0 .

Let M be the marginal measure on \mathcal{X} determined by ν and the model; that is,

$$M(B) = \int_G \int_{\mathcal{Z}} P(B, dz | g\theta_0) \nu(dg). \quad (7.2)$$

Assumption (H.1.). *The measure M is σ -finite.*

It follows from this assumption that we can write

$$P(dx, dz | g\theta_0) \nu(dg) = Q_1(dg, dz | x) M(dx) \quad (7.3)$$

where Q_1 is a Markov kernel on $G \times \mathcal{Z}$ given \mathcal{X} and is uniquely determined up to a set of M -measure zero. (This fact is not difficult and is presumably well-known. The only reference that we know for it is the Ph.D. thesis of Johnson (1991).)

Assumption (H.2.). *The Markov kernel Q_1 is G -invariant; that is,*

$$Q_1(hA, hB | hx) = Q_1(A, B | x), \quad h \in G, \quad x \in \mathcal{X}, \quad A \in \mathcal{B}(G), \quad B \in \mathcal{B}(\mathcal{Z}) \quad (7.4)$$

In all the applications that we know, Assumption H.2 is satisfied. However, we do not know a theorem which implies that Q_1 can be so chosen. Rather than discuss this issue here, we have chosen to make it an assumption. (It is not difficult to show that Q_1 must be G -invariant for M -almost all x .)

A consequence of H.2 is that the predictive inference $Q^*(dz | x)$ defined by

$$Q^*(B | x) = Q_1(G \times B | x), \quad x \in \mathcal{X}, \quad B \in \mathcal{B}(\mathcal{Z}) \quad (7.5)$$

is invariant. The inference Q^* is the *formal Bayes predictive inference* from ν or the *right Haar inference*, for short.

In the special case when X and Z are independent under the model for each parameter value θ , Q^* can be calculated by first finding the formal posterior $\Pi(dg | x)$ which is characterized by the formula

$$P(dx | g\theta_0) \nu(dg) = \Pi(dg | x) M(dx)$$

and then integrating as below

$$Q^*(B | x) = \int P[Z \in B | g\theta_0] \Pi(dg | x). \quad (7.6)$$

Here is another look at our examples.

Example 3.1 (continued). We can identify the group $G = R^1$ with the parameter space Θ . Take $\theta_0 = 0$ and $\nu(d\theta) = d\theta$. Under $\Pi(d\theta|x)$, $\theta \sim N(\bar{x}, 1/n)$ and, given θ , $Z \sim N(\theta, 1)$ under the model. So, by (7.6), under $Q^*(dz|x)$, $Z \sim N(\bar{x}, 1 + \frac{1}{n})$. Thus $Q^* = Q_0$.

Example 3.2 (continued). Again we can identify the group $G = Al_1$ with the parameter space. Take $\theta_0 = (1, 0)$ and $\nu(d(\sigma, \mu)) = \sigma^{-1}d\mu d\sigma$. A calculation will show that Q^* again agrees with Q_0 .

Example 3.3 (continued). Let Q_i^* be the right Haar inferences corresponding to the groups G_i , $i = 1, 2$. The Q_i^* are calculated explicitly in Eaton and Sudderth (1993). The results in Section 9 of this paper show that, for both G_1 and G_2 , the FP inference and the right Haar inferences are the same. However, Q_1^* and Q_2^* are different.

Now, let \tilde{G} be the group of all $p \times p$ non-singular lower triangular matrices. In this case, the right Haar inference exists and is easily shown to be Q_1^* . However, for \tilde{G} , we do not know whether or not FP holds, but we suspect not.

8 Amenable groups and consistent predictive inferences

There are a number of equivalent definitions of amenability for groups (cf. Bondar and Milnes (1981)). Here is the one most convenient for our purposes.

Assumption (AM). *There is a sequence of densities $\{p_n(g)\}$ with respect to right Haar measure ν such that*

$$\lim_{n \rightarrow \infty} \int |p_n(gh) - p_n(g)| \nu(dg) = 0$$

for all $h \in G$.

Since G is Polish and locally compact, it is σ -compact. That is why we are able to use a sequence rather than a net in Assumption AM.

Theorem 8.1. *Assume H.1 and H.2 so that the right Haar inference Q^* is well-defined. If Assumption AM holds also, then Q^* is consistent.*

Proof. Let $f : \mathcal{X} \times \mathcal{Z} \rightarrow R^1$ be bounded and measurable. We must show

$$\inf_x \int f(x, z) Q^*(dz|x) \leq \sup_{\theta} E_{\theta} f(X, Z). \quad (8.1)$$

Fix θ_0 as in the previous section and rewrite

$$\sup_{\theta} E_{\theta} f(X, Z) = \sup_g E_{g\theta_0} f(X, Z).$$

Let $p(g)$ be an arbitrary probability density with respect to ν on G . Set

$$M_p(dx) = \int_G \int_{\mathcal{Z}} P(dx, dz|g\theta_0) p(g) \nu(dg). \quad (8.2)$$

By (7.3),

$$M_p(dx) = \int_G \int_{\mathcal{Z}} p(g) Q_1(dg, dz|x) M(dx). \quad (8.3)$$

Define

$$\hat{Q}(dg|x) = \int_{\mathcal{Z}} Q_1(dg, dz|x) \quad (8.4)$$

so that

$$m_p(x) = \int_{\mathcal{Z}} \int_G p(g) Q_1(dg, dz|x) = \int_G p(g) \hat{Q}(dg|x) \quad (8.5)$$

is the Radon-Nikodym derivative of M_p with respect to M .

Now

$$\inf_x \int f(x, z) Q^*(dz|x) \leq \int \int f(x, z) Q^*(dz|x) M_p(dx)$$

and

$$\int E_{g\theta_0} f(X, Z) p(g) \nu(dg) \leq \sup_g E_{g\theta_0} f(X, Z).$$

So (8.1) will follow if we can show that

$$\inf_p \Delta_p = 0 \quad (8.6)$$

where

$$\Delta_p = \left| \int E_{g\theta_0} f(X, Z) p(g) \nu(dg) - \iint f(x, z) Q^*(dz|x) M_p(dx) \right|.$$

By (7.3),

$$\int E_{g\theta_0} f(X, Z) p(g) \nu(dg) = \iiint f(x, z) p(g) Q_1(dg, dz|x) M(dx)$$

and, by (7.5) and (8.5),

$$\iint f(x, z) Q^*(dz|x) M_p(dx) = \iiint f(x, z) m_p(x) Q_1(dg, dz|x) M(dx).$$

Hence, with $K = \sup_{x,z} |f(x, z)|$,

$$\begin{aligned} \Delta_p &\leq K \iiint |m_p(x) - p(g)| Q_1(dg, dz|x) M(dx) \\ &= K \iiint |m_p(x) - p(g)| P(dx, dz|g\theta_0) \nu(dg) \\ &= K \iiint |m_p(gx) - p(g)| P(dx, dz|\theta_0) \nu(dg). \end{aligned}$$

The last two lines use (7.3) and (3.1), respectively. Because Q_1 is invariant by H.2,

$$\begin{aligned} m_p(gx) &= \iint p(h) Q_1(dh, dz|gx) \\ &= \iint p(gh) Q_1(dh, dz|x) = \int p(gh) \hat{Q}(dh|x). \end{aligned}$$

Hence,

$$\Delta_p \leq K \iiint \int |p(gh) - p(g)| \nu(dg) \hat{Q}(dh|x) P(dx, dz|\theta_0). \quad (8.7)$$

For any p ,

$$\int |p(gh) - p(g)| \nu(dg) \leq 2.$$

So it follows from Assumption AM, (8.7), and the dominated convergence theorem that $\lim \Delta_{p_n} = 0$. This completes the proof of (8.6) and the theorem. \square

In Examples 3.1 and 3.2, the group G is amenable. So the inference $Q^* = Q_0$ is consistent. In Example 3.3, the group G_1 is amenable and, hence, Q_1^* is consistent. The group $G_2 = Glp$ is not amenable and, indeed, it was shown in Eaton and Sudderth (1993) that the right Haar inference Q_2^* is strongly inconsistent.

9 The right Haar inference is the same as Fisherian pivoting

Suppose that Assumptions FP, H.1, and H.2 hold so that both Q_0 and Q^* are well-defined. If we impose the additional assumption that G acts “properly” on \mathcal{X} , then Q_0 and Q^* are the same by the theorem of this section. Before stating it, we need to define “proper action” and briefly review some of its implications.

Suppose G acts continuously on the Polish space \mathcal{Y} . Then G is said to *act properly* on \mathcal{Y} if the mapping $(g, y) \rightarrow (gy, y)$ from $G \times \mathcal{Y}$ to $\mathcal{Y} \times \mathcal{Y}$ is a *proper* mapping in the sense that the inverse images of compact sets are compact. An important implication of proper action is that the quotient space \mathcal{Y}/G is a nice topological space (Hausdorff and second countable) (see Andersson (1982)). Let $\mathcal{K}(\mathcal{Y})$ be the set of all real-valued, continuous functions with compact support defined on \mathcal{Y} and let $\mathcal{K}(\mathcal{Y}/G)$ be the collection of such functions on \mathcal{Y}/G . For $h \in \mathcal{K}(\mathcal{Y})$, define

$$(Th)(\pi y) = \int h(gy) \nu(dg)$$

where π is the orbit projection from \mathcal{Y} onto \mathcal{Y}/G and ν is a right Haar measure on G . Another important fact is that T maps $\mathcal{K}(\mathcal{Y})$ onto $\mathcal{K}(\mathcal{Y}/G)$ (see Andersson (1992) for discussion).

Assumption (P). *The group G acts properly on \mathcal{X} .*

Because G acts continuously on \mathcal{Z} by assumption, we conclude from Wisman (1985) (see Section 3), that G then acts properly on $\mathcal{X} \times \mathcal{Z}$ when P holds.

Assumption P is satisfied by many of the standard statistical models that we know.

We will represent the quotient space $(\mathcal{X} \times \mathcal{Z})/G$ as before by $\mathcal{U} \times \mathcal{Z}$ using the maximal invariant $\lambda(x, z) = (\psi(x), \tau^{-1}(x)z)$ as in Lemma 4.1.

Theorem 9.1. *Under assumptions FP, H.1, H.2, and P, the Fisherian pivotal inference $Q_0(\cdot|x)$ and the right Haar inference $Q^*(\cdot|x)$ are equal for M -almost all x where M is the marginal determined by the model and right Haar measure ν as in (7.2).*

Proof. For each $f \in \mathcal{K}(\mathcal{X} \times \mathcal{Z})$, let

$$I = \iint f(x, z) Q^*(dz|x) M(dx), \quad J = \iint f(x, z) Q_0(dz|x) M(dx).$$

It suffices to show $I = J$. In fact, we will show that

$$I = J = \iint (Tf)(u, w) R_0(dw|u) S_0(du)$$

where Tf is the invariant function

$$(Tf)(\lambda(x, z)) = \int f(gx, gz) \nu(dg),$$

with λ as in Lemma 4.1, and R_0, S_0 as in (4.1).

We first calculate I . By (7.3) and (7.5),

$$\begin{aligned} I &= \iiint f(x, z) P(dx, dz|g\theta_0) \nu(dg) \\ &= \iiint f(gx, gz) \nu(dg) P(dx, dz|\theta_0) \\ &= \iint (Tf)(\psi(x), \tau^{-1}(x)z) P(dx, dz|\theta_0) \\ &= \iint (Tf)(u, w) R_0(dw|u) S_0(du). \end{aligned}$$

For J use (7.3) to write

$$\begin{aligned} J &= \iiint f(x, z) Q_0(dz|x) P(dx, d\tilde{z}|g\theta_0) \nu(dg) \\ &= \iiint f(gx, z) Q_0(dz|gx) P(dx, d\tilde{z}|\theta_0) \nu(dg) \\ &= \iiint f(gx, gz) \nu(dg) Q_0(dz|x) P(dx, d\tilde{z}|\theta_0) \\ &= \iint (Tf)(\psi(x), \tau^{-1}(x)z) Q_0(dz|x) P(dx|\theta_0) \\ &= \iint (Tf)(u, w) R_0(dw|u) S_0(du). \end{aligned}$$

□

The fact that Q_0 and Q^* are the same can be useful in calculations as well as theory. For one of the two can be easier to calculate in particular examples.

Remark 9.1. Suppose $Q_1(\cdot|x)$ and $Q_2(\cdot|x)$ are both G -invariant predictive distributions. Since FP holds by assumption, $Q_i(\cdot|x)$ can be represented by $R_i(\cdot|u)$, $i = 1, 2$ as in Section 5. Let

$$A = \{x | Q_1(\cdot|x) \neq Q_2(\cdot|x)\}$$

and

$$E = \{u | R_1(\cdot|u) \neq R_2(\cdot|u)\}.$$

It can be shown that A has M -measure zero iff E has S_0 -measure zero. Thus, equality a.e.- M in Theorem 9.1 implies Q_1 and Q_2 are not essentially different as defined in Section 6.

10 Examples Continued

For both examples 3.1 and 3.2, all of our assumptions (FP, H.1, H.2, amenability, and proper action) hold. Thus using right Haar measure as an improper prior yields an invariant predictive distribution which is consistent. Further, any other invariant predictive distribution is strongly inconsistent. In short, there is only one sensible invariant predictive inference. In addition, the normality assumptions play essentially no role in these conclusions. For example, if X_1, \dots, X_n are i.i.d. from a distribution with a density $f(x - \theta)$, $x \in R^p$, $\theta \in R^p$ and Z is also from $f(x - \theta)$, then using the improper prior " $d\theta$ " on R^p yields a consistent invariant predictive distribution.

The situation for Example 3.3 is somewhat more complicated. First consider the group G_2 of all $p \times p$ non-singular matrices. As remarked earlier, the prediction problem of Example 3.3 is invariant under G_2 . Further, all of the assumptions listed above, *except* amenability, are satisfied. Thus, one can use the right Haar measure on G_2 to obtain the right Haar inference Q_2^* . Of course, Q_2^* agrees with what one obtains from Fisherian Pivoting, using the group G_2 . An explicit formula for Q_2^* is well known and can be found, for example, in Eaton and Sudderth (1993). It follows from Theorem 6.1

that any G_2 -invariant predictive inference which differs from Q_2^* is strongly inconsistent.

Next, consider the group G_1 . Now, all of our assumptions including amenability hold. Using right Haar measure as an improper prior leads to a G_1 -invariant inference, say Q_1^* . Of course Q_1^* agrees with the inference obtained by Fisherian Pivoting, using the group G_1 , and Q_1^* is consistent. An explicit formula for Q_1^* is given in Eaton and Sudderth (1993).

The above discussion implies the following:

For $p \geq 2$ in Example 3.3, all G_2 invariant (10.1)
predictive distributions are strongly inconsistent.

To see this, let Q be some G_2 -invariant inference. If Q is different from Q_2^* , it is strongly inconsistent by Theorem 6.1. However, Theorem 6.1 also implies that any G_1 -invariant inference which differs from Q_1^* is strongly inconsistent. A direct comparison of Q_2^* and Q_1^* shows that Q_2^* differs from Q_1^* . Hence, (10.1) follows. In short, if attention is restricted to G_1 invariant inferences, then Q_1^* seems to be the only viable inference—all others are strongly inconsistent by Theorem 6.1. In particular, all G_2 -invariant inferences share this fate.

But there is one troubling aspect of the above situation—namely, the inference Q_1 is coordinate dependent. To see this, consider the case of $p = 2$ and let Γ be the 2×2 matrix

$$\Gamma = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}.$$

Thus, Γ interchanges coordinates of vectors in R^2 . Given the original data, X_1, \dots, X_n and the predictand Z , consider $\tilde{X}_i = \Gamma X_i$, $i = 1, \dots, n$ and $\tilde{Z} = \Gamma Z$. Then, using G_1 and $\tilde{X}_1, \dots, \tilde{X}_n$, construct \tilde{Q}_1^* as the “good” (consistent) inference for \tilde{Z} . The marginal predictive distribution for the first coordinate of Z is *not* the same as the marginal predictive distribution for the second coordinate of \tilde{Z} (which equals the first coordinate of Z). This is an example of what is meant by saying “ Q_1^* is coordinate dependent.” The implications of this are currently under study.

11 Discussion

The focus of this paper has been two methods of constructing invariant predictive distributions when the underlying model is invariant—namely, Fish-

erian pivoting and the Formal Bayes method using the right Haar measure as a prior. In most examples that we know, both the methods yield the same answer. Further, when the group under consideration is amenable, the inference is consistent. One consequence of this is that within the class of relatively invariant prior distributions (these tend to yield invariant inferences), the right Haar measure stands out as the one which produces the only possible candidate for consistency. This follows from Theorem 6.1 combined with Theorem 9.1. The conclusions here bear some implications for the more general discussion concerning improper priors in the recent survey paper of Kass and Wasserman (1996). In particular, our example 3.3 is an instance where invariance arguments and the Jeffreys' prescription produce strong inconsistency in a standard statistical model.

A widely applicable alternative method of constructing invariant inferences is to first estimate the parameter θ using data x (typically by maximum likelihood) and then use the estimate $\hat{\theta}$ to "estimate" the distribution of Z . A discussion of this method within the framework of asymptotics appears in Barndorff-Nielsen and Cox (1996). The discussion here will focus on this method. To simplify things a bit, it is assumed that given θ , the data X and the predictand Z are independent with distributions $P_1(\cdot|\theta)$ and $P_2(\cdot|\theta)$ respectively. First observe that if π is a proper prior distribution for θ , then the predictive distribution for Z given $X = x$ is

$$Q_\pi(dz|x) = \int_{\Theta} P_2(dz|\theta) Q_\pi(d\theta|x) \quad (11.1)$$

where $Q_\pi(d\theta|x)$ is the posterior distribution of θ given the data x . Now, let

$$E = \{P_2(\cdot|\theta) | \theta \in \Theta\}$$

and let C_2 be the convex set of probability measures generated by E . Observe that $Q_\pi(dz|x)$, being an average of points in E , tend to be "inside" C_2 . However, if $\hat{\theta}$ is any estimator of θ , the predictive distribution obtained by substituting $\hat{\theta}$ for θ in $P_2(dz|\theta)$, that is $Q_2(dz|x) = P_2(dz|\hat{\theta}(x))$, is always in the set E . Since E will usually be contained in the boundary of C_2 , we conclude that $P_2(dz|\hat{\theta}(x))$ cannot "look like" a Bayes rule $Q_\pi(dz|x)$ for any π . This suggests that substituting estimators into $P_2(dz|\theta)$ to obtain predictive distributions is ill advised. This argument is certainly very soft, but does suggest that predictive distributions of the form $P_2(dz|\hat{\theta}(x))$ may not perform well.

Now, maintain the independence assumption made in the previous paragraph. Assume further that G is a group which acts on X , Z and Θ and

(i) G is transitive on Θ

(ii) both $P_1(dx|\theta)$ and $P_2(dz|\theta)$ are invariant families of distributions.

Recall that an estimator $\hat{\theta}(x)$ is invariant if $\hat{\theta}(gx) = g\hat{\theta}(x)$. Under rather mild assumptions, the maximum likelihood estimator is invariant in the situation under consideration here (see Eaton (1983, Chapter 7) for a discussion). Assuming that $\hat{\theta}(x)$ is invariant, note that the predictive distribution

$$Q_3(dz|x) = P_2(dz|\hat{\theta}(x))$$

is an invariant predictive inference as defined in Section 3. In all of the examples we have checked (including Examples 3.1, 3.2 and 3.3), $Q_3(dz|x)$ is not the same as the predictive inference obtained from Fisherian pivoting (assuming FP holds). Thus, by Theorem 6.1, $Q_3(dz|x)$ will be strongly inconsistent.

In this paper, the prediction problem has been formulated as one of “producing a distribution for Z after seeing the data”, rather than a problem of producing a point predictor for Z . The only evaluative criterion considered here has been strong inconsistency (and its negation—consistency). In invariant situations, our results show that there is essentially one technique for finding a consistent invariant predictive distribution (when the group is amenable)—namely, one should use the right Haar measure as an improper prior, and calculate the formal posterior distribution of Z given the data.

The more stringent evaluation of predictive distributions using decision theoretic notions (such as minimaxity, admissibility, etc.) has received very little attention in the literature. A few results can be found in Eaton (1982, 1992), but a body of work providing hard evidence [i.e. theorems] that specific predictive distributions will perform well in particular situations is, in the main, lacking. The results in Barndorff-Nielsen and Cox (1996) do provide an asymptotic justification for likelihood-based inference, but fixed sample size results are few. Providing such presents a real challenge.

Appendix. A separation theorem

Let $(\mathcal{U}, \mathcal{B}(\mathcal{U}))$ and $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}))$ be measurable spaces. Assume singletons $\{u\}$ are in $\mathcal{B}(\mathcal{U})$. Fix a Markov kernel $R_0(dz|u)$ and a probability measure $S_0(du)$.

Consider a second Markov kernel $R_1(dz|u)$.

Theorem A.1. *If $\mathcal{B}(\mathcal{Z})$ is countably generated and*

$$S_0\{u : R_0(\cdot|u) \neq R_1(\cdot|u)\} > 0,$$

then there exists a bounded, $\mathcal{B}(\mathcal{U}) \times \mathcal{B}(\mathcal{Z})$ -measurable function $g : \mathcal{U} \times \mathcal{Z} \rightarrow R^1$ such that

$$\inf_u \int g(u, z) R_1(dz|u) > \iint g(u, z) R_0(dz|u) S_0(du). \quad (\text{A.1})$$

The proof is an application of a separation theorem (Theorem V.2.10, Dunford and Schwartz (1964)). For the application it is convenient to rewrite (A.1) as

$$\inf_m \iint g(u, z) R_1(dz|u) m(du) > \iint g(u, z) R_0(dz|u) S_0(du) \quad (\text{A.2})$$

where m ranges over the collection $\mathcal{P}(\mathcal{U})$ of probability measures defined on $\mathcal{B}(\mathcal{U})$.

Let L be the linear space of all finite signed measures on $\mathcal{B}(\mathcal{U}) \times \mathcal{B}(\mathcal{Z})$ and give L the weak topology induced by the linear functionals

$$\mu \rightarrow \int g d\mu$$

where $g : \mathcal{U} \times \mathcal{Z} \rightarrow R^1$ is bounded and $\mathcal{B}(\mathcal{U}) \times \mathcal{B}(\mathcal{Z})$ -measurable. The collection Γ of all such linear functionals is a total space of functions on L (cf. p. 418, Dunford and Schwartz, (1964)) so that, by Lemma V.3.3 of Dunford and Schwartz, L is a locally convex linear topological space in its Γ -topology.

Let E be the singleton set $\{R_0(dz|u) S_0(du)\}$ and let $C = \{R_1(dz|u) m(du) : m \in \mathcal{P}(\mathcal{U})\}$. Obviously E is a compact, convex subset of L and C is a convex subset of L . The closure \overline{C} of C is closed and convex. So, in order to apply Theorem V.2.10 from Dunford and Schwartz, we need only show that $R_0(dz|u) S_0(du) \notin \overline{C}$. Suppose to the contrary that $R_0(dz|u) S_0(du) \in \overline{C}$. Then there exists a net $\mu_\alpha(d(u, z)) = R_1(dz|u) m_\alpha(du)$ of elements of C such that

$$\int g d\mu_\alpha \rightarrow \iint g(u, z) R_0(dz|u) S_0(du) \quad (\text{A.3})$$

for all bounded, measurable $g : \mathcal{U} \times \mathcal{Z} \rightarrow R^1$. In particular,

$$\int h(u) m_\alpha(du) \rightarrow \int h(u) S_0(du) \quad (\text{A.4})$$

for all bounded, measurable $h : \mathcal{U} \rightarrow R^1$.

Here is a lemma that will help us reach a contradiction to (A.3).

Lemma A.1. *There exist $A \in \mathcal{B}(\mathcal{Z})$ and $\epsilon > 0$ such that*

$$S_0\{u | R_1(A|u) \geq R_0(A|u) + \epsilon\} > 0.$$

Proof. Let $\mathcal{G} = \{A_1, A_2, \dots\}$ be a countable generating set for the σ -field $\mathcal{B}(\mathcal{Z})$ and assume, without loss of generality, that \mathcal{G} is closed under finite intersections. Then two probability measures p and q on $\mathcal{B}(\mathcal{Z})$ are unequal if and only if for some positive integers i and j

$$|p(A_i) - q(A_i)| \geq 1/j.$$

Thus, by the hypothesis of the theorem, there exist i and j such that

$$S_0\{u | |R_1(A_i|u) - R_0(A_i|u)| \geq 1/j\} > 0.$$

To complete the proof of the lemma, take $\epsilon = 1/j$ and A to be either A_i or its complement. \square

Let A and ϵ be as in the lemma and set

$$B = \{u | R_1(A|u) \geq R_0(A|u) + \epsilon\}.$$

Define g to be the indicator function of $B \times A$. Then

$$\begin{aligned} \int g d\mu_\alpha &= \int_B \int_A R_1(dz|u) m_\alpha(du) \\ &= \int_B R_1(A|u) m_\alpha(du) \\ &\geq \int_B R_0(A|u) m_\alpha(du) + \epsilon m_\alpha(B) \\ &\rightarrow \int_B R_0(A|u) S_0(du) + \epsilon S_0(B) \\ &= \int \int g(u, z) R_0(dz|u) S_0(du) + \epsilon S_0(B). \end{aligned}$$

(The convergence step above is by (A.4).) We have reached a contradiction to (A.3).

The theorem now follows immediately from Theorems V.2.10 and V.3.9 of Dunford and Schwartz.

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